

**PORTFOLIO SUMMARY**  
*Idaho State Treasurer's Diversified Bond Fund*  
 Acct. # 2658063  
 For the Period Ending  
 January 31, 2013

<u>Security Type</u>	<u>Book Value</u>	<u>Market Value</u>	<u>Percent Assets</u>
<b>Fixed Income</b>			
<i>Corporate Securities:</i>			
AAA Rated	11,766,858.57	12,815,773.35	2.3%
AA Rated	18,737,143.94	19,909,614.90	3.5%
A Rated	49,787,360.89	51,293,571.70	9.1%
<b>Total Corporate Securities</b>	<b>80,291,363.40</b>	<b>84,018,959.95</b>	<b>14.9%</b>
<b>Mortgage-Backed Securities</b>	<b>262,637,110.54</b>	<b>274,295,505.11</b>	<b>48.5%</b>
<b>Asset-Backed Securities</b>	<b>-</b>	<b>-</b>	<b>0.0%</b>
<b>Commercial Mortgage-Backed Securities</b>	<b>13,804,374.34</b>	<b>13,823,289.10</b>	<b>2.4%</b>
AAA-Rated CMBS	13,804,374.34	13,823,289.10	
<b>U.S. Government Agency Securities</b>	<b>65,197,031.23</b>	<b>66,794,553.00</b>	<b>11.8%</b>
<b>U.S. Treasury Securities</b>	<b>119,046,901.23</b>	<b>123,309,785.00</b>	<b>21.8%</b>
Accrued Interest		1,888,346.17	0.3%
<b>Cash and Equivalents</b>			
<b>Commercial Paper</b>	<b>-</b>	<b>-</b>	<b>0.0%</b>
<b>Treasury Bill</b>	<b>-</b>	<b>-</b>	<b>0.0%</b>
<b>Money Market Funds</b>	<b>1,513,714.54</b>	<b>1,513,714.54</b>	<b>0.3%</b>
<b>TOTAL PORTFOLIO</b>	<b>\$ 542,490,495.28</b>	<b>\$ 565,644,152.87</b>	<b>100.0%</b>
<b>Net Income</b>		\$ 940,563.98	*
<b>Net Income to be Distributed</b>		\$ 1,001,880.42	
<b>Realized Capital Gain/Loss</b>		\$ (247,500.70)	

Notes: \*Portfolio positions are calculated on a settlement date basis.

\* Current month income is net of purchased accrued interest and realized gains/(losses).